

Masterclass: Nonlinear Dynamic Panel Data Models

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15–16 March 2007 (Institute for Fiscal Studies, London)

Programme

15 March: Day One

10.30 – 11.00 Coffee and registration

11.00 – 12.30 **Session 1:** Incidental parameters and parameters of interest.

12.30 – 13.30 Lunch

13.30 – 15.00 **Session 2:** Fixed effects: static models.

15.00 – 15.30 Coffee

15.30 – 17.00 **Session 3:** Random effects: static models.

16 March: Day Two

09.15 – 09.30 Coffee

09.30 – 11.00 **Session 4:** Random effects: dynamic models.

11.00 – 11.15 Coffee

11.15 – 12.45 **Session 5:** Fixed effects: dynamic models.

12.45 – 14.30 Lunch (lunchtime seminar by Chuck Manski from 1pm:
"Partial Identification of Counterfactual Choice Probabilities")

14.30 – 16.00 **Session 6:** Bounds and bias reduction.

16.00 – Close of Masterclass